



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For August 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2013	2025 On 07-November-13			Bond Future	108.58	108.6008	108.5809	108.6008	0.00
16/08/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
16/08/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
16/08/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
16/08/2013	2025 On 07-November-13	111.01	Put	Bond Future	2429	2	2429	2	0.00
16/08/2013	2025 On 07-November-13	111.00	Put	Bond Future	2419	2	2419	2	0.00
16/08/2013	2025 On 07-November-13	110.99	Put	Bond Future	2409	2	2409	2	0.00
16/08/2013	2038 On 07-November-13			Bond Future	104.73	104.7441	104.7262	104.7441	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
16/08/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
16/08/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
16/08/2013	2038 On 07-November-13	109.99	Put	Bond Future	5264	5	5264	5	0.00
16/08/2013	2038 On 07-November-13	110.00	Put	Bond Future	5274	5	5274	5	0.00
16/08/2013	2038 On 07-November-13	110.01	Put	Bond Future	5284	5	5284	5	0.00
16/08/2013	2050 On 07-November-13			Bond Future	106.86	106.8809	106.8631	106.8809	122.00
16/08/2013	2050 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
16/08/2013	2050 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
16/08/2013	2050 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
16/08/2013	2050 On 07-November-13	110.00	Put	Bond Future	3137	3	3137	3	0.00
16/08/2013	2050 On 07-November-13	110.01	Put	Bond Future	3147	3	3147	3	0.00
16/08/2013	2050 On 07-November-13	109.99	Put	Bond Future	3127	3	3127	3	0.00
16/08/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2013	AL37 On 07-November-13			Index Future	405.82	406.0820	405.8200	406.0820	0.00
16/08/2013	AL37 On 06-February-14			Index Future	411.15	411.4110	411.1450	411.4110	0.00
16/08/2013	AL7T On 07-November-13			Index Future	476.28	476.8620	476.2810	476.8620	1.00
16/08/2013	AL7T On 06-February-14			Index Future	482.53	483.1200	482.5310	483.1200	0.00
16/08/2013	ALBI On 07-November-13			Index Future	425.93	425.6760	425.9270	425.6760	770.00
16/08/2013	ALBI On 06-February-14			Index Future	431.52	431.2620	431.5160	431.2620	73.00
16/08/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2013	C202	On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2013	C203	On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2013	C204	On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2013	C206	On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2013	C207	On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2013	C208	On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2013	C209	On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/08/2013	C210	On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2013	C211	On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2013	C212	On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2013	C213	On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2013	C214	On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2013	CES1	On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2013	CS23	On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2013	CS26	On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2013	CS33	On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2013	EL28	On 07-November-13			Bond Future	108.88	108.8994	108.8809	108.8994	0.00
16/08/2013	EL28	On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
16/08/2013	EL28	On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
16/08/2013	EL28	On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
16/08/2013	EL28	On 07-November-13	110.00	Put	Bond Future	1119	1	1119	1	0.00
16/08/2013	EL28	On 07-November-13	110.01	Put	Bond Future	1129	1	1129	1	0.00
16/08/2013	EL28	On 07-November-13	109.99	Put	Bond Future	1109	1	1109	1	0.00
16/08/2013	ES33	On 07-November-13			Bond Future	9.98	79.5437	9.9816	79.5437	6,292.00
16/08/2013	ES33	On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
16/08/2013	ES33	On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
16/08/2013	ES33	On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
16/08/2013	ES33	On 07-November-13	8.49	Put	Bond Future	11845	12	11845	12	0.00
16/08/2013	ES33	On 07-November-13	8.50	Put	Bond Future	11756	12	11756	12	0.00
16/08/2013	ES33	On 07-November-13	8.51	Put	Bond Future	11668	12	11668	12	0.00
16/08/2013	ES33	On 06-February-14			Bond Future	10.11	80.5876	10.1141	80.5876	0.00
16/08/2013	ES33	On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
16/08/2013	ES33	On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
16/08/2013	ES33	On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00

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16/08/2013	ES33 On 06-February-14	9.55	Put	Bond Future	4092	4	4092	4	0.00
16/08/2013	ES33 On 06-February-14	9.56	Put	Bond Future	4017	4	4017	4	0.00
16/08/2013	ES33 On 06-February-14	9.54	Put	Bond Future	4168	5	4168	5	0.00
16/08/2013	GOVI On 07-November-13			GOVI	425.68	425.4990	425.6820	425.4990	102.00
16/08/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
16/08/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
16/08/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
16/08/2013	GOVI On 07-November-13	446.01	Put	GOVI	203280	21	203280	21	0.00
16/08/2013	GOVI On 07-November-13	446.00	Put	GOVI	203180	21	203180	21	0.00
16/08/2013	GOVI On 07-November-13	445.99	Put	GOVI	203080	20	203080	20	0.00
16/08/2013	GOVI On 06-February-14			GOVI	431.27	431.0820	431.2680	431.0820	268.00
16/08/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
16/08/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
16/08/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
16/08/2013	GOVI On 06-February-14	440.00	Put	GOVI	87320	9	87320	9	0.00
16/08/2013	GOVI On 06-February-14	439.99	Put	GOVI	87220	9	87220	9	0.00
16/08/2013	GOVI On 06-February-14	440.01	Put	GOVI	87420	9	87420	9	0.00
16/08/2013	GOVI On 08-May-14			GOVI	437.08	436.8880	437.0750	436.8880	0.00
16/08/2013	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
16/08/2013	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
16/08/2013	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
16/08/2013	GOVI On 08-May-14	442.00	Put	GOVI	49250	5	49250	5	0.00
16/08/2013	GOVI On 08-May-14	442.01	Put	GOVI	49350	5	49350	5	0.00
16/08/2013	GOVI On 08-May-14	441.99	Put	GOVI	49150	5	49150	5	0.00
16/08/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/08/2013	IGOV On 07-November-13			Index Future	195.17	194.8510	195.1690	194.8510	1,078.00
16/08/2013	IGOV On 06-February-14			Index Future	197.75	197.4320	197.7540	197.4320	166.00
16/08/2013	ILBI On 07-November-13			Index Future	527.01	528.1390	527.0110	528.1390	0.00
16/08/2013	ILBI On 06-February-14			Index Future	534.14	535.2840	534.1400	535.2840	186.00
16/08/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
16/08/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/08/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
16/08/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
16/08/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00

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16/08/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
16/08/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.14	94.8600	5.1400	94.8600	0.00
16/08/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.15	94.8500	5.1500	94.8500	700.00
16/08/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.19	94.8100	5.1900	94.8100	0.00
16/08/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.25	94.7600	5.2500	94.7600	0.00
16/08/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.37	94.6400	5.3700	94.6400	1,500.00
16/08/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.45	94.5800	5.4500	94.5800	1,000.00
16/08/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.55	94.4500	5.5500	94.4500	0.00
16/08/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.75	94.2900	5.7500	94.2900	400.00
16/08/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.11	93.9300	6.1100	93.9300	1,000.00
16/08/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.44	93.6100	6.4400	93.6100	0.00
16/08/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.72	93.3200	6.7200	93.3200	0.00
16/08/2013	JBAF On 18-March-15			Jibar Tradeable Future	7.02	93.0500	7.0200	93.0500	250.00
16/08/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.28	92.7900	7.2800	92.7900	0.00
16/08/2013	R023 On 07-November-13			Bond Future	8.09	99.4908	8.0925	99.4908	11,644.00
16/08/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
16/08/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
16/08/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
16/08/2013	R023 On 07-November-13	6.50	Put	Bond Future	10833	11	10833	11	0.00
16/08/2013	R023 On 07-November-13	6.51	Put	Bond Future	10761	11	10761	11	0.00
16/08/2013	R023 On 07-November-13	6.49	Put	Bond Future	10906	11	10906	11	0.00
16/08/2013	R023 On 06-February-14			Bond Future	8.20	100.7964	8.2047	100.7964	0.00
16/08/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
16/08/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
16/08/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
16/08/2013	R023 On 06-February-14	7.85	Put	Bond Future	2226	2	2226	2	0.00
16/08/2013	R023 On 06-February-14	7.84	Put	Bond Future	2289	2	2289	2	0.00
16/08/2013	R023 On 06-February-14	7.86	Put	Bond Future	2162	2	2162	2	0.00
16/08/2013	R157 On 07-November-13			Bond Future	6.31	114.5144	6.3063	114.5144	31,050.00
16/08/2013	R157 On 07-November-13	5.60	Call	Bond Future	191	0	191	0	0.00
16/08/2013	R157 On 07-November-13	5.59	Call	Bond Future	187	0	187	0	0.00
16/08/2013	R157 On 07-November-13	5.61	Call	Bond Future	195	0	195	0	0.00
16/08/2013	R157 On 07-November-13	5.60	Put	Bond Future	1510	1	1510	1	0.00
16/08/2013	R157 On 07-November-13	5.61	Put	Bond Future	1495	1	1495	1	0.00

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16/08/2013	R157 On 07-November-13	5.59	Put	Bond Future	1525	1	1525	1	0.00
16/08/2013	R157 On 06-February-14			Bond Future	6.49	116.0172	6.4933	116.0172	100.00
16/08/2013	R157 On 06-February-14	5.64	Call	Bond Future	347	0	347	0	0.00
16/08/2013	R157 On 06-February-14	5.65	Call	Bond Future	351	0	351	0	0.00
16/08/2013	R157 On 06-February-14	5.66	Call	Bond Future	356	0	356	0	0.00
16/08/2013	R157 On 06-February-14	5.65	Put	Bond Future	1706	2	1706	2	0.00
16/08/2013	R157 On 06-February-14	5.64	Put	Bond Future	1717	2	1717	2	0.00
16/08/2013	R157 On 06-February-14	5.66	Put	Bond Future	1694	2	1694	2	0.00
16/08/2013	R157 On 08-May-14			Bond Future	6.71	110.7714	6.7055	110.7714	0.00
16/08/2013	R157 On 08-May-14	5.21	Call	Bond Future	153	0	153	0	0.00
16/08/2013	R157 On 08-May-14	5.20	Call	Bond Future	151	0	151	0	0.00
16/08/2013	R157 On 08-May-14	5.19	Call	Bond Future	149	0	149	0	0.00
16/08/2013	R157 On 08-May-14	5.20	Put	Bond Future	2195	2	2195	2	0.00
16/08/2013	R157 On 08-May-14	5.19	Put	Bond Future	2207	2	2207	2	0.00
16/08/2013	R157 On 08-May-14	5.21	Put	Bond Future	2183	2	2183	2	0.00
16/08/2013	R157 On 07-August-14			Bond Future	7.00	112.2717	6.9998	112.2717	0.00
16/08/2013	R157 On 07-August-14	6.74	Call	Bond Future	790	1	790	1	0.00
16/08/2013	R157 On 07-August-14	6.75	Call	Bond Future	795	1	795	1	0.00
16/08/2013	R157 On 07-August-14	6.76	Call	Bond Future	800	1	800	1	0.00
16/08/2013	R157 On 07-August-14	6.74	Put	Bond Future	1074	1	1074	1	0.00
16/08/2013	R157 On 07-August-14	6.75	Put	Bond Future	1068	1	1068	1	0.00
16/08/2013	R157 On 07-August-14	6.76	Put	Bond Future	1062	1	1062	1	0.00
16/08/2013	R186 On 07-November-13			Bond Future	8.48	119.8521	8.4755	119.8521	56,778.00
16/08/2013	R186 On 07-November-13	8.14	Call	Bond Future	2146	2	2146	2	0.00
16/08/2013	R186 On 07-November-13	8.50	Call	Bond Future	3513	3	3513	3	0.00
16/08/2013	R186 On 07-November-13	8.75	Call	Bond Future	4705	5	4705	5	0.00
16/08/2013	R186 On 07-November-13	6.75	Call	Bond Future	115	0	115	0	1,000.00
16/08/2013	R186 On 07-November-13	9.00	Call	Bond Future	6066	6	6066	6	0.00
16/08/2013	R186 On 07-November-13	8.25	Call	Bond Future	2521	2	2521	2	0.00
16/08/2013	R186 On 07-November-13	6.50	Call	Bond Future	56	0	56	0	5,290.00
16/08/2013	R186 On 07-November-13	8.16	Call	Bond Future	2211	2	2211	2	0.00
16/08/2013	R186 On 07-November-13	8.00	Call	Bond Future	1724	2	1724	2	1,000.00
16/08/2013	R186 On 07-November-13	8.15	Call	Bond Future	2178	2	2178	2	0.00
16/08/2013	R186 On 07-November-13	8.00	Put	Bond Future	5958	6	5958	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2013	R186 On 07-November-13	8.75	Put	Bond Future	2356	2	2356	2	1,030.00
16/08/2013	R186 On 07-November-13	8.14	Put	Bond Future	5111	5	5111	5	0.00
16/08/2013	R186 On 07-November-13	8.50	Put	Bond Future	3300	3	3300	3	4,000.00
16/08/2013	R186 On 07-November-13	8.25	Put	Bond Future	4502	5	4502	5	250.00
16/08/2013	R186 On 07-November-13	6.75	Put	Bond Future	16562	17	16562	17	0.00
16/08/2013	R186 On 07-November-13	6.50	Put	Bond Future	19149	19	19149	19	0.00
16/08/2013	R186 On 07-November-13	8.15	Put	Bond Future	5054	5	5054	5	0.00
16/08/2013	R186 On 07-November-13	8.16	Put	Bond Future	4997	5	4997	5	0.00
16/08/2013	R186 On 07-November-13	9.00	Put	Bond Future	1635	2	1635	2	1,200.00
16/08/2013	R186 On 06-February-14			Bond Future	8.58	116.1357	8.5824	116.1357	100.00
16/08/2013	R186 On 06-February-14	7.75	Call	Bond Future	2126	2	2126	2	0.00
16/08/2013	R186 On 06-February-14	7.74	Call	Bond Future	2101	2	2101	2	0.00
16/08/2013	R186 On 06-February-14	7.76	Call	Bond Future	2151	2	2151	2	0.00
16/08/2013	R186 On 06-February-14	7.76	Put	Bond Future	9436	10	9436	10	0.00
16/08/2013	R186 On 06-February-14	7.75	Put	Bond Future	9504	10	9504	10	0.00
16/08/2013	R186 On 06-February-14	7.74	Put	Bond Future	9571	10	9571	10	0.00
16/08/2013	R186 On 08-May-14			Bond Future	8.69	117.7001	8.6906	117.7001	0.00
16/08/2013	R186 On 08-May-14	7.10	Call	Bond Future	1513	2	1513	2	0.00
16/08/2013	R186 On 08-May-14	7.09	Call	Bond Future	1498	1	1498	1	0.00
16/08/2013	R186 On 08-May-14	7.11	Call	Bond Future	1529	2	1529	2	0.00
16/08/2013	R186 On 08-May-14	7.11	Put	Bond Future	15755	16	15755	16	0.00
16/08/2013	R186 On 08-May-14	7.10	Put	Bond Future	15837	16	15837	16	0.00
16/08/2013	R186 On 08-May-14	7.09	Put	Bond Future	15919	16	15919	16	0.00
16/08/2013	R186 On 07-August-14			Bond Future	8.80	114.0037	8.8019	114.0037	0.00
16/08/2013	R186 On 07-August-14	8.29	Call	Bond Future	4861	5	4861	5	0.00
16/08/2013	R186 On 07-August-14	8.31	Call	Bond Future	4927	5	4927	5	0.00
16/08/2013	R186 On 07-August-14	8.30	Call	Bond Future	4894	5	4894	5	0.00
16/08/2013	R186 On 07-August-14	8.30	Put	Bond Future	9060	9	9060	9	0.00
16/08/2013	R186 On 07-August-14	8.29	Put	Bond Future	9112	9	9112	9	0.00
16/08/2013	R186 On 07-August-14	8.31	Put	Bond Future	9008	9	9008	9	0.00
16/08/2013	R197 On 07-November-13			Bond Future	277.52	276.6568	277.5171	276.6568	2,097.00
16/08/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
16/08/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
16/08/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2013	R197 On 07-November-13	280.00	Put	Bond Future	2483	3	2483	3	0.00
16/08/2013	R197 On 07-November-13	280.01	Put	Bond Future	2493	3	2493	3	0.00
16/08/2013	R197 On 07-November-13	279.99	Put	Bond Future	2473	3	2473	3	0.00
16/08/2013	R201 On 07-November-13			Bond Future	5.49	106.9160	5.4930	106.9160	0.00
16/08/2013	R201 On 07-November-13	4.79	Call	Bond Future	94	0	94	0	0.00
16/08/2013	R201 On 07-November-13	4.80	Call	Bond Future	97	0	97	0	0.00
16/08/2013	R201 On 07-November-13	4.81	Call	Bond Future	99	0	99	0	0.00
16/08/2013	R201 On 07-November-13	4.80	Put	Bond Future	855	1	855	1	0.00
16/08/2013	R201 On 07-November-13	4.81	Put	Bond Future	846	1	846	1	0.00
16/08/2013	R201 On 07-November-13	4.79	Put	Bond Future	864	1	864	1	0.00
16/08/2013	R201 On 06-February-14			Bond Future	5.55	103.9114	5.5528	103.9114	0.00
16/08/2013	R201 On 06-February-14	5.24	Call	Bond Future	302	0	302	0	0.00
16/08/2013	R201 On 06-February-14	5.26	Call	Bond Future	309	0	309	0	0.00
16/08/2013	R201 On 06-February-14	5.25	Call	Bond Future	305	0	305	0	0.00
16/08/2013	R201 On 06-February-14	5.25	Put	Bond Future	562	1	562	1	0.00
16/08/2013	R201 On 06-February-14	5.26	Put	Bond Future	557	1	557	1	0.00
16/08/2013	R201 On 06-February-14	5.24	Put	Bond Future	567	1	567	1	0.00
16/08/2013	R201 On 08-May-14			Bond Future	5.61	105.3111	5.6077	105.3111	0.00
16/08/2013	R201 On 08-May-14	4.75	Call	Bond Future	86	0	86	0	0.00
16/08/2013	R201 On 08-May-14	4.76	Call	Bond Future	87	0	87	0	0.00
16/08/2013	R201 On 08-May-14	4.74	Call	Bond Future	85	0	85	0	0.00
16/08/2013	R201 On 08-May-14	4.76	Put	Bond Future	599	1	599	1	0.00
16/08/2013	R201 On 08-May-14	4.75	Put	Bond Future	603	1	603	1	0.00
16/08/2013	R201 On 08-May-14	4.74	Put	Bond Future	608	1	608	1	0.00
16/08/2013	R201 On 07-August-14			Bond Future	5.67	102.3286	5.6662	102.3286	0.00
16/08/2013	R201 On 07-August-14	5.29	Call	Bond Future	244	0	244	0	0.00
16/08/2013	R201 On 07-August-14	5.31	Call	Bond Future	247	0	247	0	0.00
16/08/2013	R201 On 07-August-14	5.30	Call	Bond Future	246	0	246	0	0.00
16/08/2013	R201 On 07-August-14	5.29	Put	Bond Future	380	0	380	0	0.00
16/08/2013	R201 On 07-August-14	5.30	Put	Bond Future	378	0	378	0	0.00
16/08/2013	R201 On 07-August-14	5.31	Put	Bond Future	376	0	376	0	0.00
16/08/2013	R202 On 07-November-13			Bond Future	204.12	204.1586	204.1236	204.1586	43,251.00
16/08/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
16/08/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
16/08/2013	R202 On 07-November-13	209.00	Put	Bond Future	4876	5	4876	5	0.00
16/08/2013	R202 On 07-November-13	209.01	Put	Bond Future	4886	5	4886	5	0.00
16/08/2013	R202 On 07-November-13	208.99	Put	Bond Future	4866	5	4866	5	0.00
16/08/2013	R203 On 07-November-13			Bond Future	7.04	105.3661	7.0400	105.3661	19,620.00
16/08/2013	R203 On 07-November-13	5.99	Call	Bond Future	132	0	132	0	0.00
16/08/2013	R203 On 07-November-13	6.01	Call	Bond Future	139	0	139	0	0.00
16/08/2013	R203 On 07-November-13	6.00	Call	Bond Future	136	0	136	0	0.00
16/08/2013	R203 On 07-November-13	571.00	Call	Bond Future	103087	103	103087	103	0.00
16/08/2013	R203 On 07-November-13	5.71	Call	Bond Future	61	0	61	0	15.00
16/08/2013	R203 On 07-November-13	6.00	Put	Bond Future	3743	4	3743	4	0.00
16/08/2013	R203 On 07-November-13	6.01	Put	Bond Future	3712	4	3712	4	0.00
16/08/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
16/08/2013	R203 On 07-November-13	5.99	Put	Bond Future	3775	4	3775	4	0.00
16/08/2013	R203 On 07-November-13	5.71	Put	Bond Future	4702	5	4702	5	0.00
16/08/2013	R203 On 06-February-14			Bond Future	7.19	106.7488	7.1861	106.7488	0.00
16/08/2013	R203 On 06-February-14	6.14	Call	Bond Future	395	0	395	0	0.00
16/08/2013	R203 On 06-February-14	6.16	Call	Bond Future	407	0	407	0	0.00
16/08/2013	R203 On 06-February-14	5.95	Call	Bond Future	293	0	293	0	16.00
16/08/2013	R203 On 06-February-14	6.15	Call	Bond Future	401	0	401	0	0.00
16/08/2013	R203 On 06-February-14	6.14	Put	Bond Future	3787	4	3787	4	0.00
16/08/2013	R203 On 06-February-14	5.95	Put	Bond Future	4315	4	4315	4	0.00
16/08/2013	R203 On 06-February-14	6.15	Put	Bond Future	3760	4	3760	4	0.00
16/08/2013	R203 On 06-February-14	6.16	Put	Bond Future	3733	4	3733	4	0.00
16/08/2013	R203 On 08-May-14			Bond Future	7.33	104.0258	7.3348	104.0258	0.00
16/08/2013	R203 On 08-May-14	5.74	Call	Bond Future	261	0	261	0	0.00
16/08/2013	R203 On 08-May-14	5.76	Call	Bond Future	269	0	269	0	0.00
16/08/2013	R203 On 08-May-14	5.75	Call	Bond Future	265	0	265	0	0.00
16/08/2013	R203 On 08-May-14	7.40	Call	Bond Future	1782	2	1782	2	16.00
16/08/2013	R203 On 08-May-14	5.74	Put	Bond Future	5127	5	5127	5	0.00
16/08/2013	R203 On 08-May-14	7.40	Put	Bond Future	1589	2	1589	2	0.00
16/08/2013	R203 On 08-May-14	5.76	Put	Bond Future	5072	5	5072	5	0.00
16/08/2013	R203 On 08-May-14	5.75	Put	Bond Future	5100	5	5100	5	0.00
16/08/2013	R203 On 07-August-14			Bond Future	7.50	105.4348	7.5017	105.4348	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2013	R203 On 07-August-14	7.31	Call	Bond Future	1727	2	1727	2	0.00
16/08/2013	R203 On 07-August-14	7.30	Call	Bond Future	1714	2	1714	2	0.00
16/08/2013	R203 On 07-August-14	7.29	Call	Bond Future	1701	2	1701	2	0.00
16/08/2013	R203 On 07-August-14	7.30	Put	Bond Future	2270	2	2270	2	0.00
16/08/2013	R203 On 07-August-14	7.31	Put	Bond Future	2256	2	2256	2	0.00
16/08/2013	R203 On 07-August-14	7.29	Put	Bond Future	2285	2	2285	2	0.00
16/08/2013	R204 On 07-November-13			Bond Future	7.28	106.2625	7.2761	106.2625	29,092.00
16/08/2013	R204 On 07-November-13	6.29	Call	Bond Future	249	0	249	0	0.00
16/08/2013	R204 On 07-November-13	7.00	Call	Bond Future	1009	1	1009	1	0.00
16/08/2013	R204 On 07-November-13	6.30	Call	Bond Future	254	0	254	0	0.00
16/08/2013	R204 On 07-November-13	6.31	Call	Bond Future	261	0	261	0	0.00
16/08/2013	R204 On 07-November-13	6.30	Put	Bond Future	4540	4	4540	4	0.00
16/08/2013	R204 On 07-November-13	7.00	Put	Bond Future	2200	2	2200	2	1,270.00
16/08/2013	R204 On 07-November-13	6.31	Put	Bond Future	4501	4	4501	4	0.00
16/08/2013	R204 On 07-November-13	6.29	Put	Bond Future	4579	5	4579	5	0.00
16/08/2013	R204 On 06-February-14			Bond Future	7.40	103.6271	7.3996	103.6271	0.00
16/08/2013	R204 On 06-February-14	6.39	Call	Bond Future	633	1	633	1	0.00
16/08/2013	R204 On 06-February-14	6.41	Call	Bond Future	652	1	652	1	0.00
16/08/2013	R204 On 06-February-14	6.40	Call	Bond Future	643	1	643	1	0.00
16/08/2013	R204 On 06-February-14	6.39	Put	Bond Future	4855	5	4855	5	0.00
16/08/2013	R204 On 06-February-14	6.40	Put	Bond Future	4822	5	4822	5	0.00
16/08/2013	R204 On 06-February-14	6.41	Put	Bond Future	4788	5	4788	5	0.00
16/08/2013	R204 On 08-May-14			Bond Future	7.53	105.0230	7.5290	105.0230	0.00
16/08/2013	R204 On 08-May-14	6.05	Call	Bond Future	584	1	584	1	0.00
16/08/2013	R204 On 08-May-14	6.04	Call	Bond Future	577	1	577	1	0.00
16/08/2013	R204 On 08-May-14	6.06	Call	Bond Future	591	1	591	1	0.00
16/08/2013	R204 On 08-May-14	6.04	Put	Bond Future	6555	6	6555	6	0.00
16/08/2013	R204 On 08-May-14	6.06	Put	Bond Future	6486	6	6486	6	0.00
16/08/2013	R204 On 08-May-14	6.05	Put	Bond Future	6521	6	6521	6	0.00
16/08/2013	R204 On 07-August-14			Bond Future	7.67	102.4145	7.6696	102.4145	0.00
16/08/2013	R204 On 07-August-14	7.46	Call	Bond Future	2456	3	2456	3	0.00
16/08/2013	R204 On 07-August-14	7.44	Call	Bond Future	2421	2	2421	2	0.00
16/08/2013	R204 On 07-August-14	7.45	Call	Bond Future	2439	2	2439	2	0.00
16/08/2013	R204 On 07-August-14	7.44	Put	Bond Future	3269	3	3269	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2013	R204 On 07-August-14	7.46	Put	Bond Future	3229	3	3229	3	0.00
16/08/2013	R204 On 07-August-14	7.45	Put	Bond Future	3249	3	3249	3	0.00
16/08/2013	R206 On 07-November-13			Bond Future	5.74	102.7213	5.7423	102.7213	0.00
16/08/2013	R206 On 07-November-13	4.29	Call	Bond Future	12	0	12	0	0.00
16/08/2013	R206 On 07-November-13	4.31	Call	Bond Future	12	0	12	0	0.00
16/08/2013	R206 On 07-November-13	4.30	Call	Bond Future	12	0	12	0	0.00
16/08/2013	R206 On 07-November-13	4.29	Put	Bond Future	272	0	272	0	0.00
16/08/2013	R206 On 07-November-13	4.30	Put	Bond Future	270	0	270	0	0.00
16/08/2013	R206 On 07-November-13	4.31	Put	Bond Future	268	0	268	0	0.00
16/08/2013	R207 On 07-November-13			Bond Future	7.61	100.6801	7.6080	100.6801	27,380.00
16/08/2013	R207 On 07-November-13	6.71	Call	Bond Future	412	0	412	0	0.00
16/08/2013	R207 On 07-November-13	6.70	Call	Bond Future	403	0	403	0	0.00
16/08/2013	R207 On 07-November-13	6.69	Call	Bond Future	395	0	395	0	0.00
16/08/2013	R207 On 07-November-13	6.70	Put	Bond Future	4887	5	4887	5	0.00
16/08/2013	R207 On 07-November-13	6.71	Put	Bond Future	4845	5	4845	5	0.00
16/08/2013	R207 On 07-November-13	6.69	Put	Bond Future	4930	5	4930	5	0.00
16/08/2013	R207 On 06-February-14			Bond Future	7.73	98.3622	7.7284	98.3622	0.00
16/08/2013	R207 On 06-February-14	6.65	Call	Bond Future	752	1	752	1	0.00
16/08/2013	R207 On 06-February-14	6.66	Call	Bond Future	762	1	762	1	0.00
16/08/2013	R207 On 06-February-14	6.64	Call	Bond Future	742	1	742	1	0.00
16/08/2013	R207 On 06-February-14	6.65	Put	Bond Future	5893	6	5893	6	0.00
16/08/2013	R207 On 06-February-14	6.64	Put	Bond Future	5932	6	5932	6	0.00
16/08/2013	R207 On 06-February-14	6.66	Put	Bond Future	5854	6	5854	6	0.00
16/08/2013	R207 On 08-May-14			Bond Future	7.86	99.6872	7.8559	99.6872	0.00
16/08/2013	R207 On 08-May-14	6.20	Call	Bond Future	725	1	725	1	0.00
16/08/2013	R207 On 08-May-14	6.21	Call	Bond Future	733	1	733	1	0.00
16/08/2013	R207 On 08-May-14	6.19	Call	Bond Future	717	1	717	1	0.00
16/08/2013	R207 On 08-May-14	6.20	Put	Bond Future	8419	8	8419	8	0.00
16/08/2013	R207 On 08-May-14	6.19	Put	Bond Future	8460	8	8460	8	0.00
16/08/2013	R207 On 08-May-14	6.21	Put	Bond Future	8378	8	8378	8	0.00
16/08/2013	R207 On 07-August-14			Bond Future	7.99	97.3973	7.9927	97.3973	0.00
16/08/2013	R207 On 07-August-14	7.69	Call	Bond Future	2951	3	2951	3	0.00
16/08/2013	R207 On 07-August-14	7.71	Call	Bond Future	2989	3	2989	3	0.00
16/08/2013	R207 On 07-August-14	7.70	Call	Bond Future	2970	3	2970	3	0.00

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16/08/2013	R207 On 07-August-14	7.70	Put	Bond Future	4223	4	4223	4	0.00
16/08/2013	R207 On 07-August-14	7.69	Put	Bond Future	4247	4	4247	4	0.00
16/08/2013	R207 On 07-August-14	7.71	Put	Bond Future	4199	4	4199	4	0.00
16/08/2013	R208 On 07-November-13			Bond Future	7.77	95.2516	7.7681	95.2516	14,428.00
16/08/2013	R208 On 07-November-13	6.80	Call	Bond Future	335	0	335	0	0.00
16/08/2013	R208 On 07-November-13	7.50	Call	Bond Future	1297	1	1297	1	0.00
16/08/2013	R208 On 07-November-13	6.79	Call	Bond Future	328	0	328	0	0.00
16/08/2013	R208 On 07-November-13	6.81	Call	Bond Future	343	0	343	0	0.00
16/08/2013	R208 On 07-November-13	7.50	Put	Bond Future	2744	3	2744	3	1,520.00
16/08/2013	R208 On 07-November-13	6.79	Put	Bond Future	5739	6	5739	6	0.00
16/08/2013	R208 On 07-November-13	6.81	Put	Bond Future	5640	6	5640	6	0.00
16/08/2013	R208 On 07-November-13	6.80	Put	Bond Future	5689	6	5689	6	0.00
16/08/2013	R208 On 06-February-14			Bond Future	7.88	96.5016	7.8801	96.5016	0.00
16/08/2013	R208 On 06-February-14	6.74	Call	Bond Future	703	1	703	1	0.00
16/08/2013	R208 On 06-February-14	6.75	Call	Bond Future	713	1	713	1	0.00
16/08/2013	R208 On 06-February-14	6.76	Call	Bond Future	723	1	723	1	0.00
16/08/2013	R208 On 06-February-14	6.76	Put	Bond Future	6746	7	6746	7	0.00
16/08/2013	R208 On 06-February-14	6.75	Put	Bond Future	6792	7	6792	7	0.00
16/08/2013	R208 On 06-February-14	6.74	Put	Bond Future	6837	7	6837	7	0.00
16/08/2013	R208 On 08-May-14			Bond Future	7.99	94.4050	7.9931	94.4050	0.00
16/08/2013	R208 On 08-May-14	6.29	Call	Bond Future	548	1	548	1	0.00
16/08/2013	R208 On 08-May-14	6.31	Call	Bond Future	562	1	562	1	0.00
16/08/2013	R208 On 08-May-14	6.30	Call	Bond Future	555	1	555	1	0.00
16/08/2013	R208 On 08-May-14	6.29	Put	Bond Future	9572	9	9572	9	0.00
16/08/2013	R208 On 08-May-14	6.31	Put	Bond Future	9474	9	9474	9	0.00
16/08/2013	R208 On 08-May-14	6.30	Put	Bond Future	9523	9	9523	9	0.00
16/08/2013	R208 On 07-August-14			Bond Future	8.11	95.6836	8.1122	95.6836	0.00
16/08/2013	R208 On 07-August-14	7.80	Call	Bond Future	3015	3	3015	3	0.00
16/08/2013	R208 On 07-August-14	7.79	Call	Bond Future	2994	3	2994	3	0.00
16/08/2013	R208 On 07-August-14	7.81	Call	Bond Future	3037	3	3037	3	0.00
16/08/2013	R208 On 07-August-14	7.80	Put	Bond Future	4541	4	4541	4	0.00
16/08/2013	R208 On 07-August-14	7.81	Put	Bond Future	4513	4	4513	4	0.00
16/08/2013	R208 On 07-August-14	7.79	Put	Bond Future	4569	5	4569	5	0.00
16/08/2013	R209 On 07-November-13			Bond Future	9.35	71.4774	9.3511	71.4774	18,862.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2013	R209 On 07-November-13	8.65	Call	Bond Future	1183	1	1183	1	0.00
16/08/2013	R209 On 07-November-13	8.79	Call	Bond Future	1473	1	1473	1	0.00
16/08/2013	R209 On 07-November-13	9.40	Call	Bond Future	3252	3	3252	3	0.00
16/08/2013	R209 On 07-November-13	8.80	Call	Bond Future	1495	1	1495	1	0.00
16/08/2013	R209 On 07-November-13	9.25	Call	Bond Future	2735	3	2735	3	0.00
16/08/2013	R209 On 07-November-13	8.81	Call	Bond Future	1518	1	1518	1	0.00
16/08/2013	R209 On 07-November-13	9.50	Call	Bond Future	3622	3	3622	3	0.00
16/08/2013	R209 On 07-November-13	9.70	Call	Bond Future	4419	4	4419	4	0.00
16/08/2013	R209 On 07-November-13	8.79	Put	Bond Future	5665	6	5665	6	0.00
16/08/2013	R209 On 07-November-13	9.40	Put	Bond Future	2904	3	2904	3	5,000.00
16/08/2013	R209 On 07-November-13	8.65	Put	Bond Future	6482	7	6482	7	4,700.00
16/08/2013	R209 On 07-November-13	8.81	Put	Bond Future	5554	6	5554	6	0.00
16/08/2013	R209 On 07-November-13	9.25	Put	Bond Future	3463	4	3463	4	1,000.00
16/08/2013	R209 On 07-November-13	9.70	Put	Bond Future	1995	2	1995	2	1,520.00
16/08/2013	R209 On 07-November-13	8.80	Put	Bond Future	5610	6	5610	6	0.00
16/08/2013	R209 On 07-November-13	9.50	Put	Bond Future	2571	3	2571	3	980.00
16/08/2013	R209 On 06-February-14			Bond Future	9.45	72.4154	9.4525	72.4154	0.00
16/08/2013	R209 On 06-February-14	8.54	Call	Bond Future	1885	2	1885	2	0.00
16/08/2013	R209 On 06-February-14	8.56	Call	Bond Future	1927	2	1927	2	0.00
16/08/2013	R209 On 06-February-14	8.55	Call	Bond Future	1906	2	1906	2	0.00
16/08/2013	R209 On 06-February-14	8.54	Put	Bond Future	8777	9	8777	9	0.00
16/08/2013	R209 On 06-February-14	8.55	Put	Bond Future	8716	9	8716	9	0.00
16/08/2013	R209 On 06-February-14	8.56	Put	Bond Future	8656	9	8656	9	0.00
16/08/2013	R209 On 08-May-14			Bond Future	9.55	70.2460	9.5534	70.2460	0.00
16/08/2013	R209 On 08-May-14	7.86	Call	Bond Future	1294	1	1294	1	0.00
16/08/2013	R209 On 08-May-14	7.85	Call	Bond Future	1281	1	1281	1	0.00
16/08/2013	R209 On 08-May-14	7.84	Call	Bond Future	1268	1	1268	1	0.00
16/08/2013	R209 On 08-May-14	7.85	Put	Bond Future	14773	15	14773	15	0.00
16/08/2013	R209 On 08-May-14	7.84	Put	Bond Future	14850	15	14850	15	0.00
16/08/2013	R209 On 08-May-14	7.86	Put	Bond Future	14696	15	14696	15	0.00
16/08/2013	R209 On 07-August-14			Bond Future	9.66	71.1974	9.6560	71.1974	0.00
16/08/2013	R209 On 07-August-14	9.05	Call	Bond Future	4372	4	4372	4	0.00
16/08/2013	R209 On 07-August-14	9.06	Call	Bond Future	4399	4	4399	4	0.00
16/08/2013	R209 On 07-August-14	9.04	Call	Bond Future	4345	4	4345	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2013	R209 On 07-August-14	9.06	Put	Bond Future	8633	9	8633	9	0.00
16/08/2013	R209 On 07-August-14	9.04	Put	Bond Future	8728	9	8728	9	0.00
16/08/2013	R209 On 07-August-14	9.05	Put	Bond Future	8681	9	8681	9	0.00
16/08/2013	R210 On 07-November-13			Bond Future	154.61	154.0673	154.6054	154.0673	1,237.00
16/08/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
16/08/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
16/08/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
16/08/2013	R210 On 07-November-13	159.99	Put	Bond Future	5385	6	5385	6	0.00
16/08/2013	R210 On 07-November-13	160.00	Put	Bond Future	5395	6	5395	6	0.00
16/08/2013	R210 On 07-November-13	160.01	Put	Bond Future	5405	6	5405	6	0.00
16/08/2013	R211 On 07-November-13			Bond Future	129.49	129.5177	129.4874	129.5177	522.00
16/08/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
16/08/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
16/08/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
16/08/2013	R211 On 07-November-13	130.00	Put	Bond Future	513	0	513	0	0.00
16/08/2013	R211 On 07-November-13	130.01	Put	Bond Future	523	0	523	0	0.00
16/08/2013	R211 On 07-November-13	129.99	Put	Bond Future	503	0	503	0	0.00
16/08/2013	R212 On 07-November-13			Bond Future	130.81	130.4372	130.8074	130.4372	21,791.00
16/08/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
16/08/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
16/08/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
16/08/2013	R212 On 07-November-13	133.00	Put	Bond Future	2193	3	2193	3	0.00
16/08/2013	R212 On 07-November-13	133.01	Put	Bond Future	2203	3	2203	3	0.00
16/08/2013	R212 On 07-November-13	132.99	Put	Bond Future	2183	3	2183	3	0.00
16/08/2013	R213 On 07-November-13			Bond Future	9.16	82.7249	9.1610	82.7249	11,566.00
16/08/2013	R213 On 07-November-13	8.61	Call	Bond Future	1463	1	1463	1	0.00
16/08/2013	R213 On 07-November-13	8.60	Call	Bond Future	1440	1	1440	1	0.00
16/08/2013	R213 On 07-November-13	8.59	Call	Bond Future	1418	1	1418	1	0.00
16/08/2013	R213 On 07-November-13	8.60	Put	Bond Future	5752	6	5752	6	0.00
16/08/2013	R213 On 07-November-13	8.61	Put	Bond Future	5695	6	5695	6	0.00
16/08/2013	R213 On 07-November-13	8.59	Put	Bond Future	5809	6	5809	6	0.00
16/08/2013	R213 On 06-February-14			Bond Future	9.27	83.8105	9.2702	83.8105	0.00
16/08/2013	R213 On 06-February-14	8.29	Call	Bond Future	1869	2	1869	2	0.00
16/08/2013	R213 On 06-February-14	8.30	Call	Bond Future	1890	2	1890	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2013	R213 On 06-February-14	8.31	Call	Bond Future	1910	2	1910	2	0.00
16/08/2013	R213 On 06-February-14	8.30	Put	Bond Future	9408	9	9408	9	0.00
16/08/2013	R213 On 06-February-14	8.31	Put	Bond Future	9346	9	9346	9	0.00
16/08/2013	R213 On 06-February-14	8.29	Put	Bond Future	9470	10	9470	10	0.00
16/08/2013	R213 On 08-May-14			Bond Future	9.37	81.4012	9.3749	81.4012	0.00
16/08/2013	R213 On 08-May-14	7.64	Call	Bond Future	1308	1	1308	1	0.00
16/08/2013	R213 On 08-May-14	7.66	Call	Bond Future	1335	1	1335	1	0.00
16/08/2013	R213 On 08-May-14	7.65	Call	Bond Future	1321	1	1321	1	0.00
16/08/2013	R213 On 08-May-14	7.65	Put	Bond Future	15132	15	15132	15	0.00
16/08/2013	R213 On 08-May-14	7.64	Put	Bond Future	15208	15	15208	15	0.00
16/08/2013	R213 On 08-May-14	7.66	Put	Bond Future	15056	15	15056	15	0.00
16/08/2013	R213 On 07-August-14			Bond Future	9.48	82.5038	9.4832	82.5038	0.00
16/08/2013	R213 On 07-August-14	8.84	Call	Bond Future	4408	4	4408	4	0.00
16/08/2013	R213 On 07-August-14	8.86	Call	Bond Future	4463	4	4463	4	0.00
16/08/2013	R213 On 07-August-14	8.85	Call	Bond Future	4435	4	4435	4	0.00
16/08/2013	R213 On 07-August-14	8.86	Put	Bond Future	9005	9	9005	9	0.00
16/08/2013	R213 On 07-August-14	8.85	Put	Bond Future	9053	9	9053	9	0.00
16/08/2013	R213 On 07-August-14	8.84	Put	Bond Future	9101	9	9101	9	0.00
16/08/2013	R214 On 07-November-13			Bond Future	9.52	71.6328	9.5229	71.6328	577.00
16/08/2013	R214 On 07-November-13	7.81	Call	Bond Future	154	0	154	0	0.00
16/08/2013	R214 On 07-November-13	7.80	Call	Bond Future	151	0	151	0	0.00
16/08/2013	R214 On 07-November-13	7.79	Call	Bond Future	147	0	147	0	0.00
16/08/2013	R214 On 07-November-13	7.80	Put	Bond Future	14790	15	14790	15	0.00
16/08/2013	R214 On 07-November-13	7.81	Put	Bond Future	14695	15	14695	15	0.00
16/08/2013	R214 On 07-November-13	7.79	Put	Bond Future	14886	15	14886	15	0.00
16/08/2013	R214 On 06-February-14			Bond Future	9.63	72.5728	9.6286	72.5728	0.00
16/08/2013	R214 On 06-February-14	9.01	Call	Bond Future	2857	3	2857	3	0.00
16/08/2013	R214 On 06-February-14	9.00	Call	Bond Future	2831	3	2831	3	0.00
16/08/2013	R214 On 06-February-14	8.99	Call	Bond Future	2805	3	2805	3	0.00
16/08/2013	R214 On 06-February-14	9.00	Put	Bond Future	7561	8	7561	8	0.00
16/08/2013	R214 On 06-February-14	8.99	Put	Bond Future	7615	8	7615	8	0.00
16/08/2013	R214 On 06-February-14	9.01	Put	Bond Future	7508	8	7508	8	0.00
16/08/2013	R248 On 07-November-13			Bond Future	9.57	92.9773	9.5651	92.9773	780.00
16/08/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
16/08/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
16/08/2013	R248 On 07-November-13	7.86	Put	Bond Future	18698	19	18698	19	0.00
16/08/2013	R248 On 07-November-13	7.85	Put	Bond Future	18828	19	18828	19	0.00
16/08/2013	R248 On 07-November-13	7.84	Put	Bond Future	18957	20	18957	20	0.00
16/08/2013	R248 On 06-February-14			Bond Future	9.67	94.1974	9.6734	94.1974	0.00
16/08/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
16/08/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
16/08/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
16/08/2013	R248 On 06-February-14	9.09	Put	Bond Future	5605	6	5605	6	0.00
16/08/2013	R248 On 06-February-14	9.10	Put	Bond Future	5503	6	5503	6	0.00
16/08/2013	R248 On 06-February-14	9.11	Put	Bond Future	5402	6	5402	6	0.00